

FIGURE 1

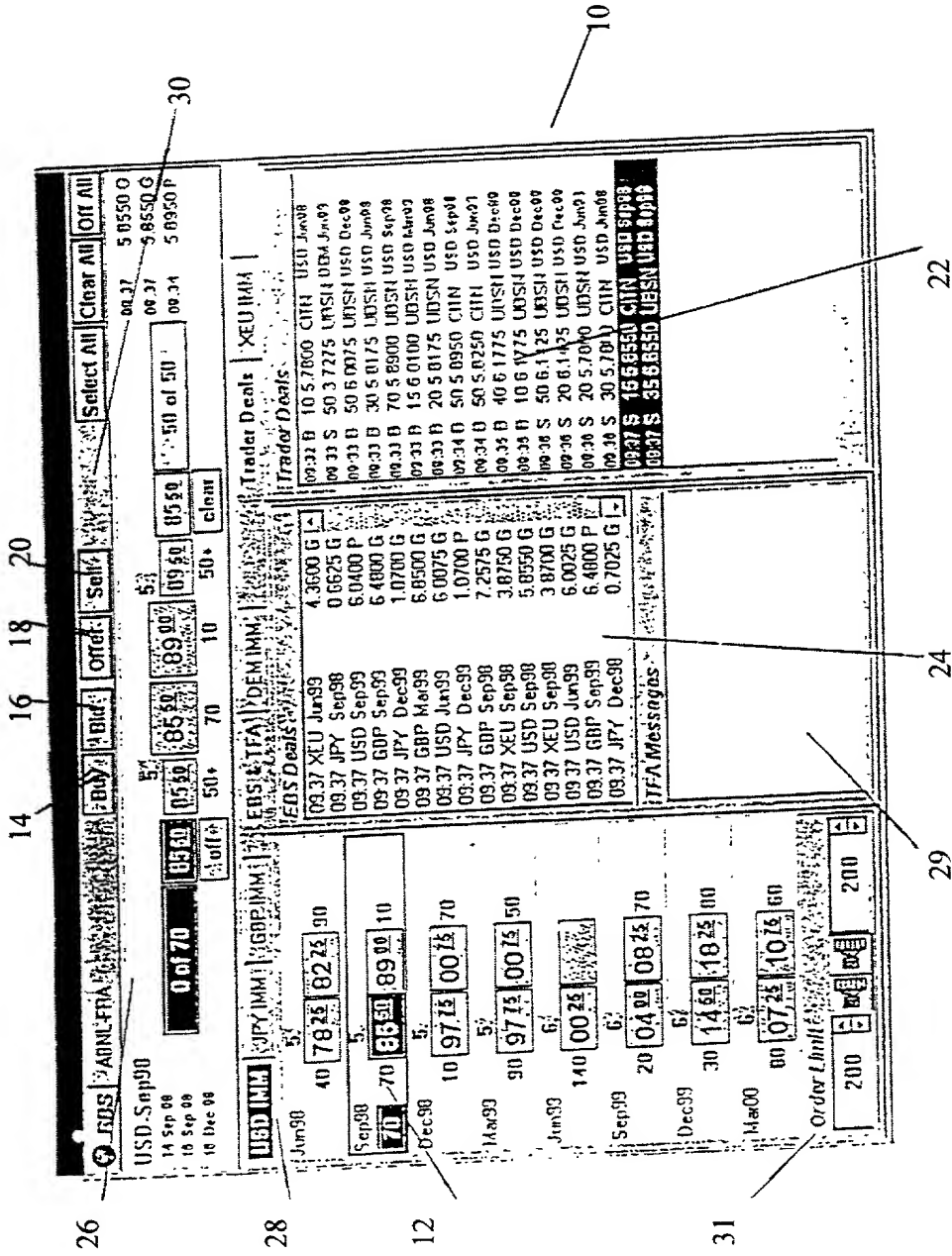


FIGURE 2

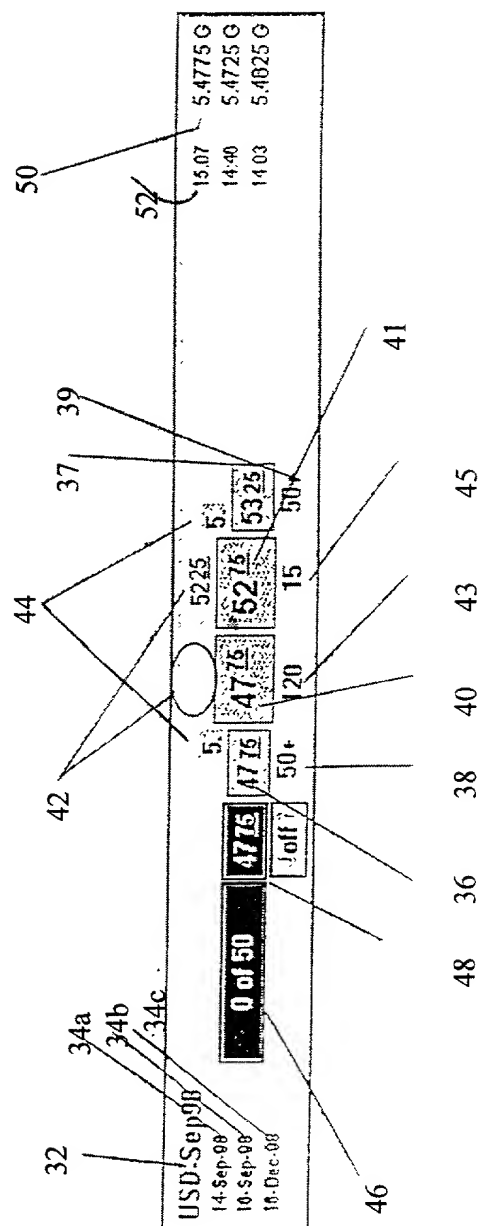
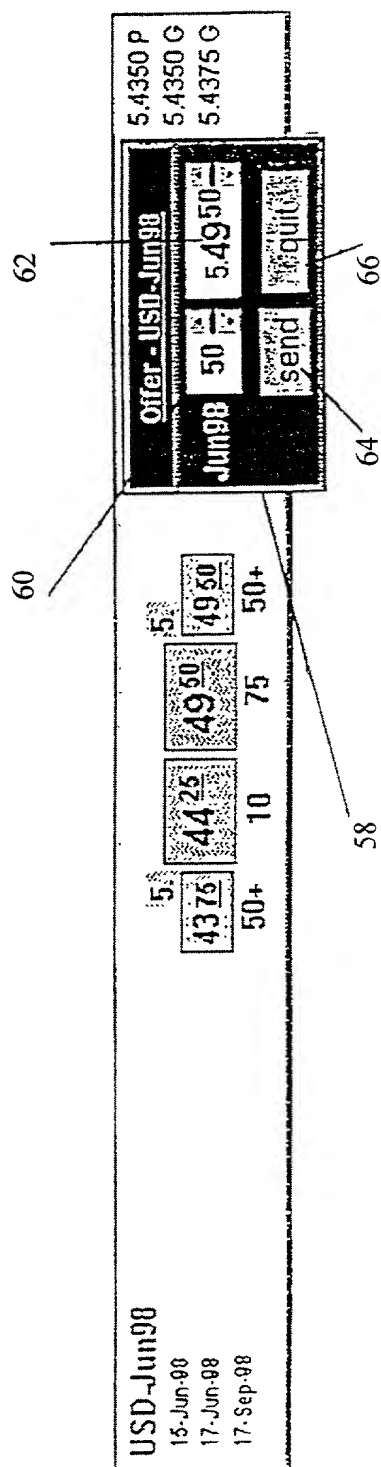


FIGURE 3



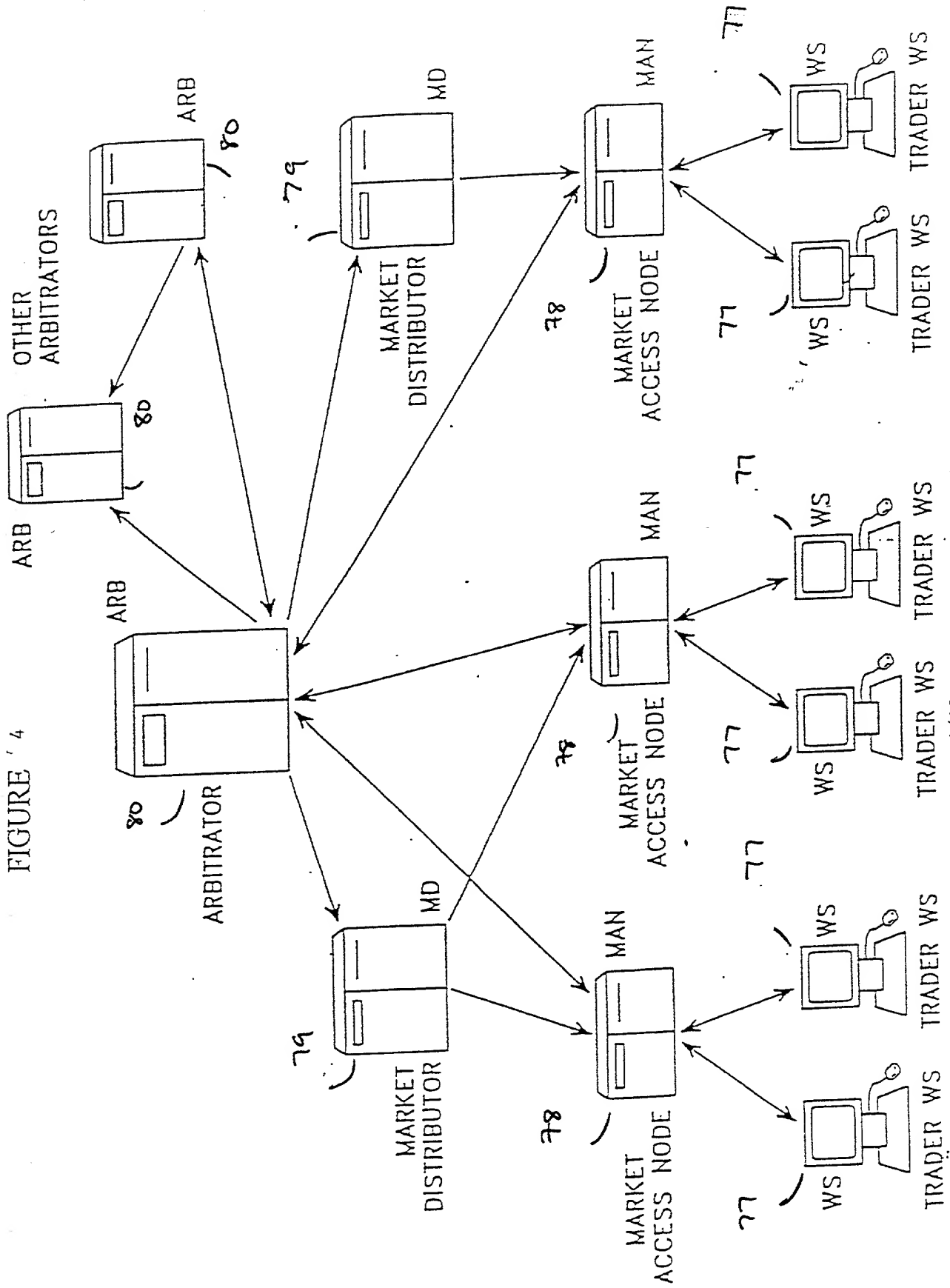
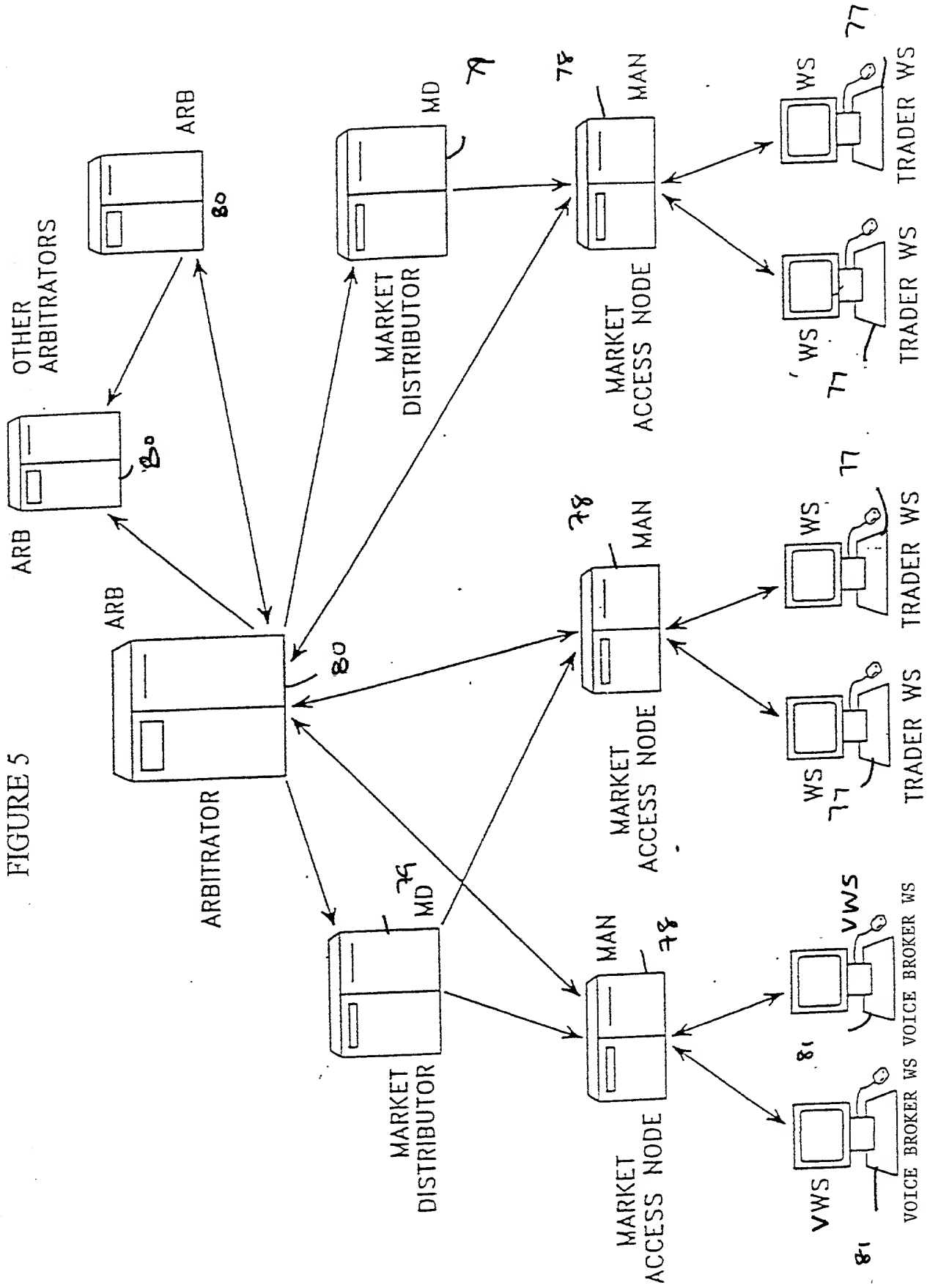


FIGURE 5



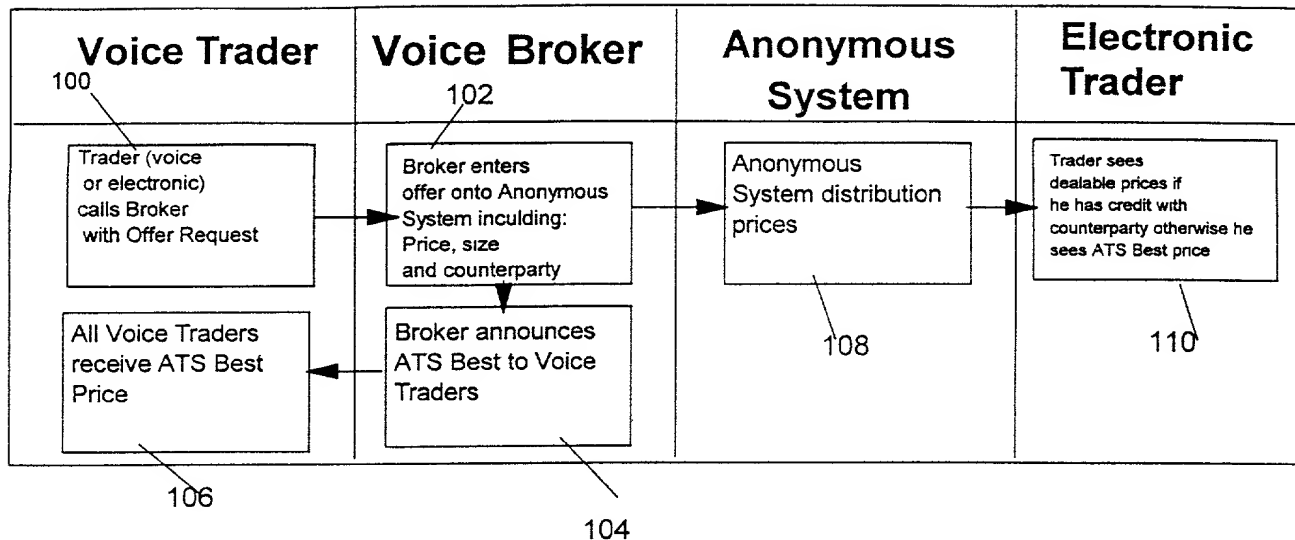


Figure 6

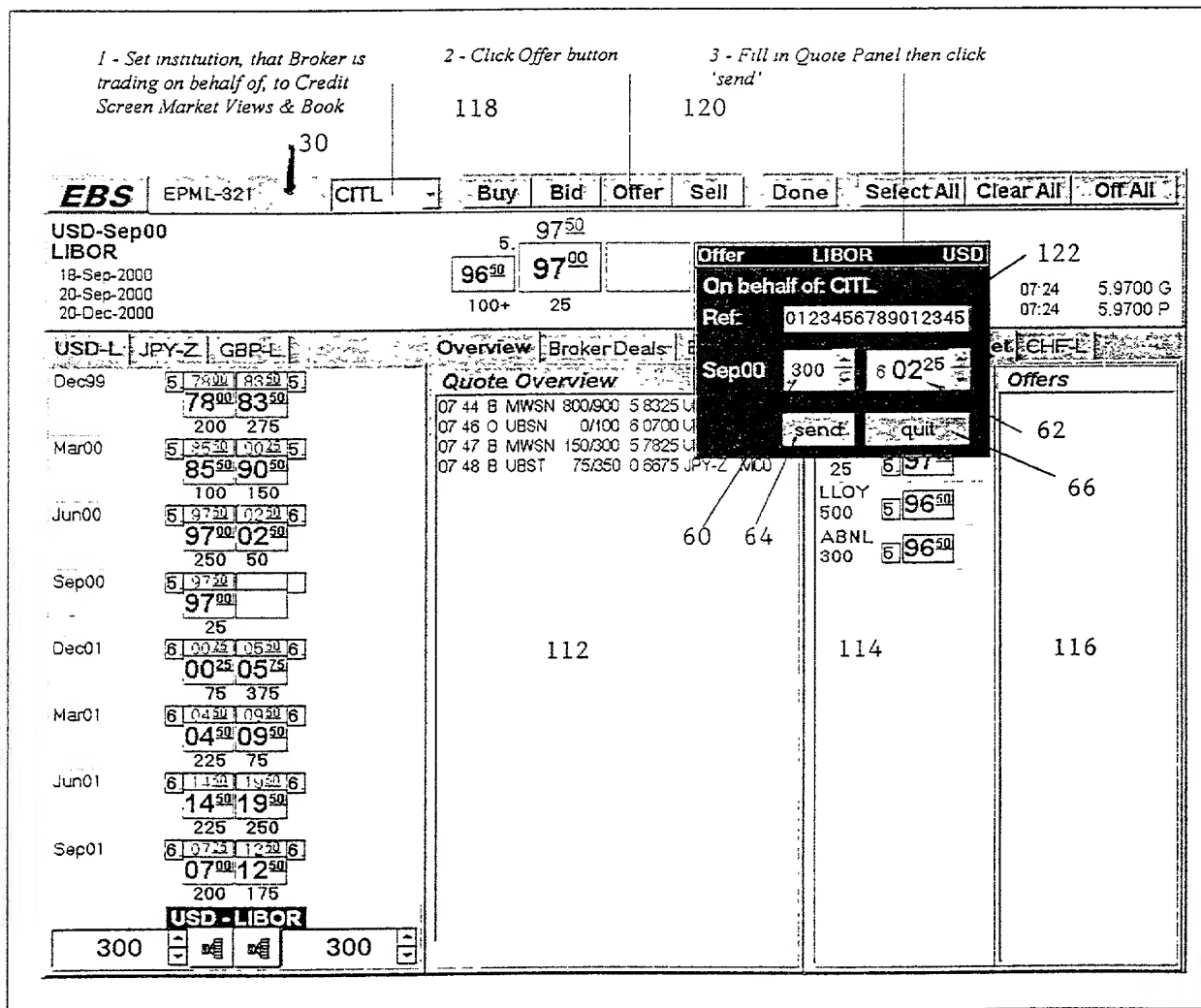


FIGURE 7

TOP230" 92424600

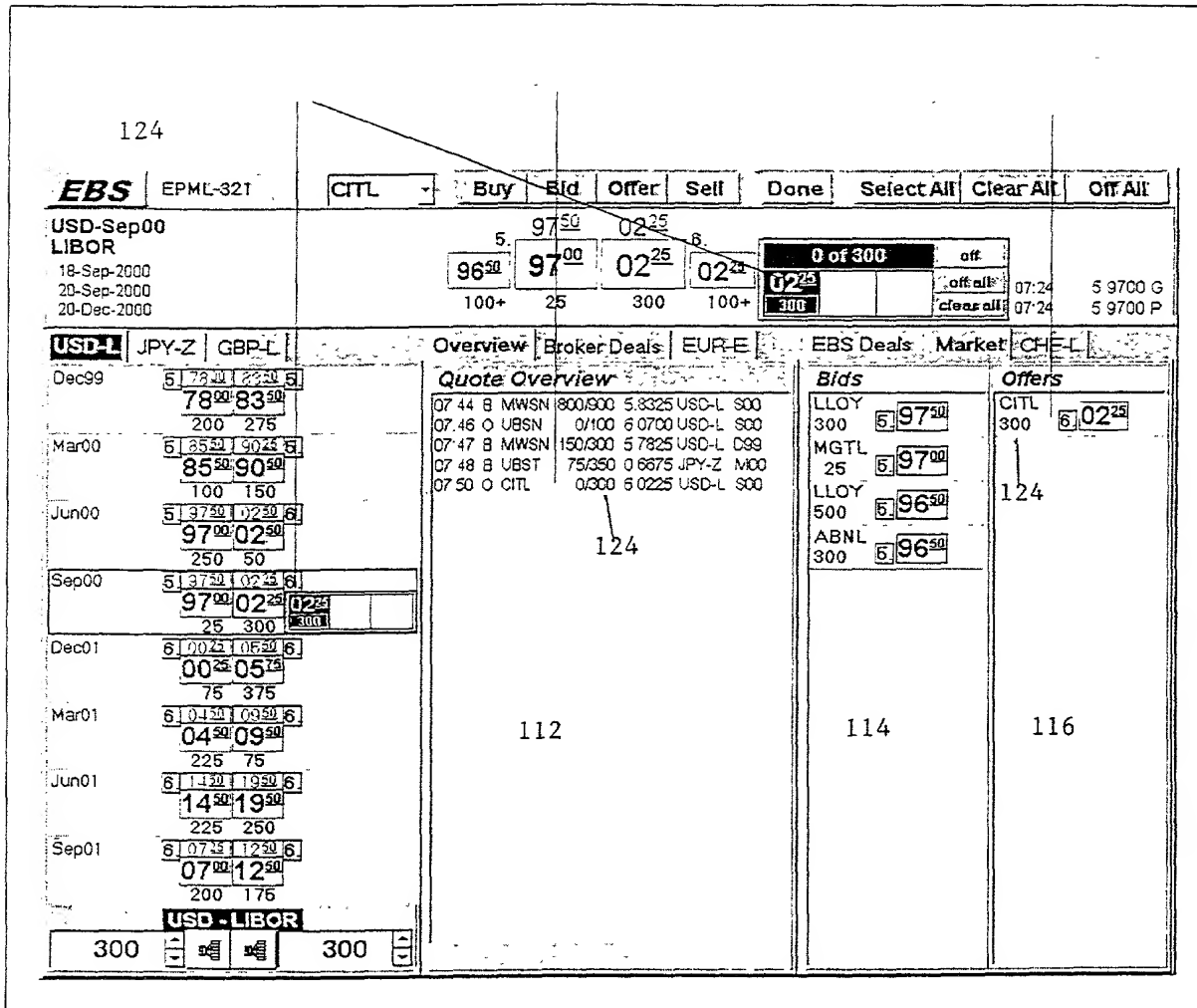


FIGURE 8

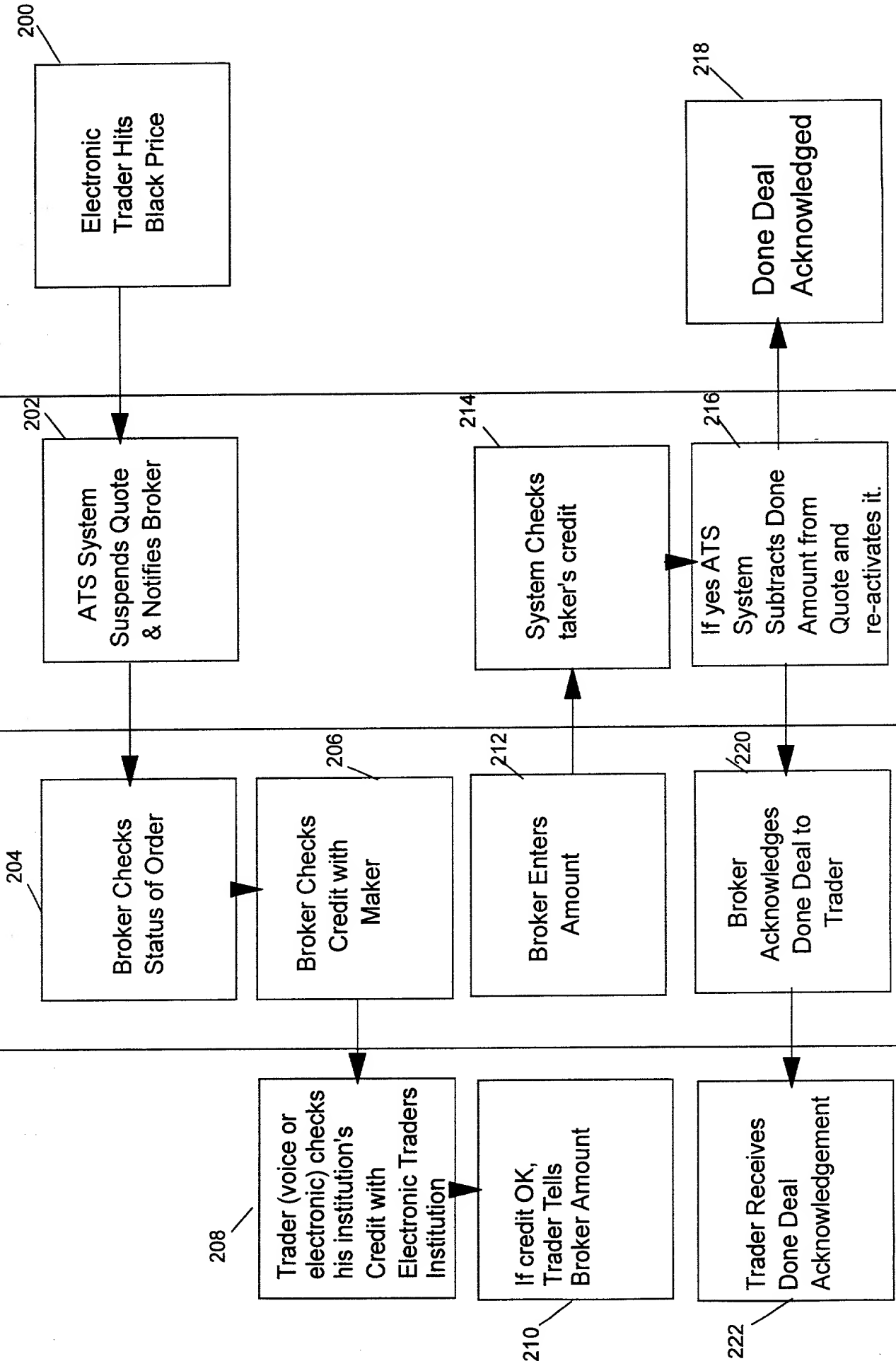
Figure 9

Voice Trader

Voice Broker

ATS System

Electronic Trader



000444-0220

230

EBS EPML-321		CTL		Buy	Bid	Offer	Sell	Done	Select All	Clear All	Off All
USD-Sep00 LIBOR 18-Sep-2000 20-Sep-2000 20-Dec-2000				5.	97 ⁵⁰	02 ²⁵	6.	MGTL for 150? yes no 234 232 0 of 300 off 02 ²⁵ off all: 07:24 5.9700 G 300 clear all: 07:24 5.9700 P			
				96 ⁵⁰	97 ⁰⁰	02 ²⁵	02 ²⁵				
				100+	25	300	100+				

USD-L	JPY-Z	GBP-L	Overview	Broker Deals	EUR-E	EBS Deals	Market	CHF-L	
Dec99 5 78 ⁰⁰ 83 ⁵⁰ 5 200 275 Mar00 5 85 ⁵⁰ 90 ⁵⁰ 5 100 150 Jun00 5 97 ⁰⁰ 02 ⁵⁰ 6 250 50 Sep00 5 97 ⁰⁰ 02 ²⁵ 6 25 300 02 ²⁵ Dec01 6 00 ²⁵ 05 ²⁵ 6 75 375 Mar01 6 04 ⁵⁰ 09 ⁵⁰ 6 225 75 Jun01 6 14 ⁵⁰ 19 ⁵⁰ 6 225 250 Sep01 6 07 ⁰⁰ 12 ⁵⁰ 6 200 175			Quote-Overview 07 44 B MWSN 800/900 5.8325 USD-L S00 07 46 O UBSN 0/100 6.0700 USD-L S00 07 47 B MWSN 150/300 5.7825 USD-L D99 07 48 B UBSN 75/350 0.6675 JPY-Z M00 07 50 O CTL 0/500 6.0225 USD-L S00			Bids LLOY 300 5 97 ⁵⁰ MGTL 25 5 97 ⁰⁰ LLOY 500 5 96 ⁵⁰ ABNL 300 5 96 ⁵⁰			Offers CTL 300 6 02 ²⁵
			124						

USD-LIBOR
 300 300

FIGURE 10

05942426-082901

EBS		EPML-321	CTL	Buy	Bid	Offer	Sell	Done	Select All	Clear All	Off All	
USD-Sep00				5.	97 ⁵⁰	02 ²⁵	6.	Offer: Libor USD				
LIBOR				96 ⁵⁰	97 ⁰⁰	02 ²⁵	02 ²⁵	MGTL for: 150				
18-Sep-2000				100+	25	300	100+	300 @ 6 02 ²⁵				
20-Sep-2000												
20-Dec-2000												
USD-L		JPY-Z	GBPL	Overview		Broker Deals	EUR-E	EBS Deals		Market	CHFL	
Dec99		5 72 ⁰⁰ 1 02 ²⁵ 5		Quote Overview		07:44 B MWSN 800/800 5 8325 USD-L 800		Bids		Offers		
		78 ⁰⁰ 83 ⁵⁰				07:46 O UBSN 0/100 6 0700 USD-L 800		LLOY 300 5 97 ⁵⁰		CITL 300 6 02 ²⁵		
Mar00		5 15 ⁵⁰ 1 00 ²⁵ 5				07:47 B MWSN 150/300 5 7825 USD-L 099		MGTL 25 5 97 ⁰⁰				
		85 ⁵⁰ 90 ⁵⁰				07:48 B UBSN 75/350 0 6875 JPY-Z M00		LLOY 500 5 96 ⁵⁰				
		100 150				07:50 O CTL 0/300 6 0225 USD-L 800		ABNL 300 5 96 ⁵⁰				
Jun00		5 07 ⁵⁰ 1 02 ²⁵ 6										
		97 ⁰⁰ 02 ⁵⁰										
		250 50										
Sep00		5 07 ⁵⁰ 1 02 ²⁵ 6										
		97 ⁰⁰ 02 ²⁵										
		25 300										
Dec01		5 00 ²⁵ 1 05 ²⁵ 6										
		75 375										
Mar01		5 04 ⁵⁰ 1 09 ⁵⁰ 6										
		04 ⁵⁰ 09 ⁵⁰										
		225 75										
Jun01		5 14 ⁵⁰ 1 19 ⁵⁰ 6										
		14 ⁵⁰ 19 ⁵⁰										
		225 250										
Sep01		5 07 ⁰⁰ 1 12 ⁵⁰ 6										
		07 ⁰⁰ 12 ⁵⁰										
		200 175										
USD-LIBOR												
300		300										

FIGURE 11

0904246 0220 10580 0242460

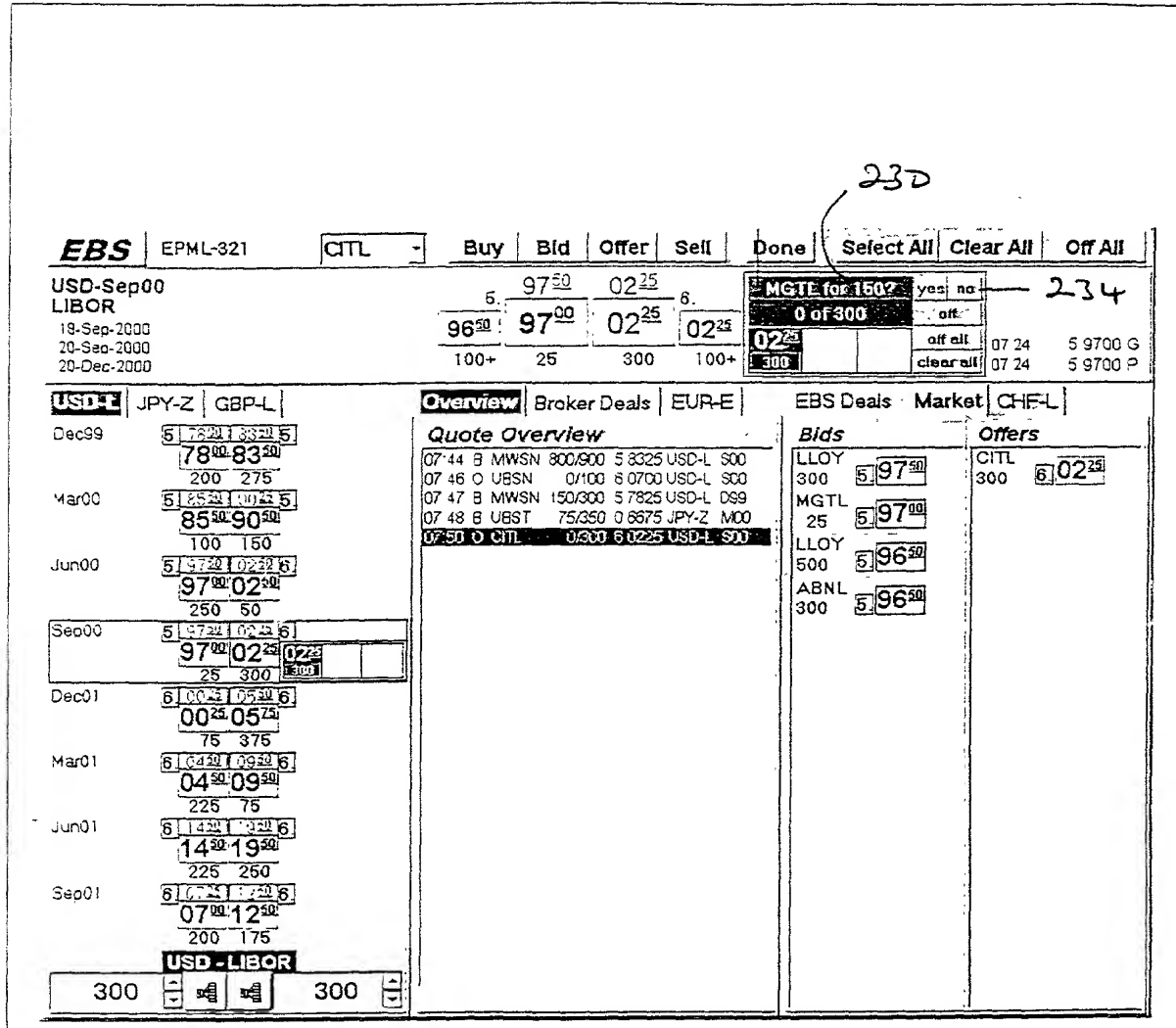


FIGURE 12

0094446-08901
T06280-9242460

EBS	EPML-321	CTL	Buy	Bid	Offer	Sell	Done	Select All	Clear All	Off All
USD-Sep00			5	97 ⁵⁰	02 ²⁵	6				
LIBOR			96 ⁵⁰	97 ⁰⁰	02 ²⁵	02 ²⁵	150 of 300	off		
18-Sep-2000							02 ²⁵	off all	07 24	5 9700 G
20-Sep-2000							150	clear all	07 24	5 9700 P
20-Dec-2000			100+	25	150	100+			07 55	6 0225 P
USD-L	JPY-Z	GBP-L	Overview Broker Deals EUR-E				EBS Deals	Market	CHF-L	
Dec99			Quote Overview				Bids		Offers	
			07 44 B MWSN 800/900 5 8325 USD-L 900				LLOY		CTL	
			07 46 O UBSN 0/100 6 0700 USD-L 900				300 5 97 ⁵⁰		150 6 02 ²⁵	
Mar00			07 47 B MWSN 150/200 5 7825 USD-L 099				MGTL			
			07 48 B UBSN 75/250 0 6675 JPY-Z 000				25 5 97 ⁰⁰			
			07 50 O CITI 150/300 6 0225 USD-L 900				LLOY			
Jun00							500 5 96 ⁵⁰			
							ABNL			
							300 5 96 ⁵⁰			
Sep00			5 97 ⁵⁰ 02 ²⁵ 6							
			97 ⁰⁰ 02 ²⁵ 02 ²⁵							
			25 150							
Dec01			6 00 ²⁵ 05 ²⁵ 6							
			75 375							
Mar01			6 04 ⁵⁰ 09 ⁵⁰ 6							
			225 75							
Jun01			6 14 ⁵⁰ 19 ⁵⁰ 6							
			225 250							
Sep01			5 07 ⁰⁰ 12 ⁵⁰ 6							
			200 175							
			USD-LIBOR							
300			300							

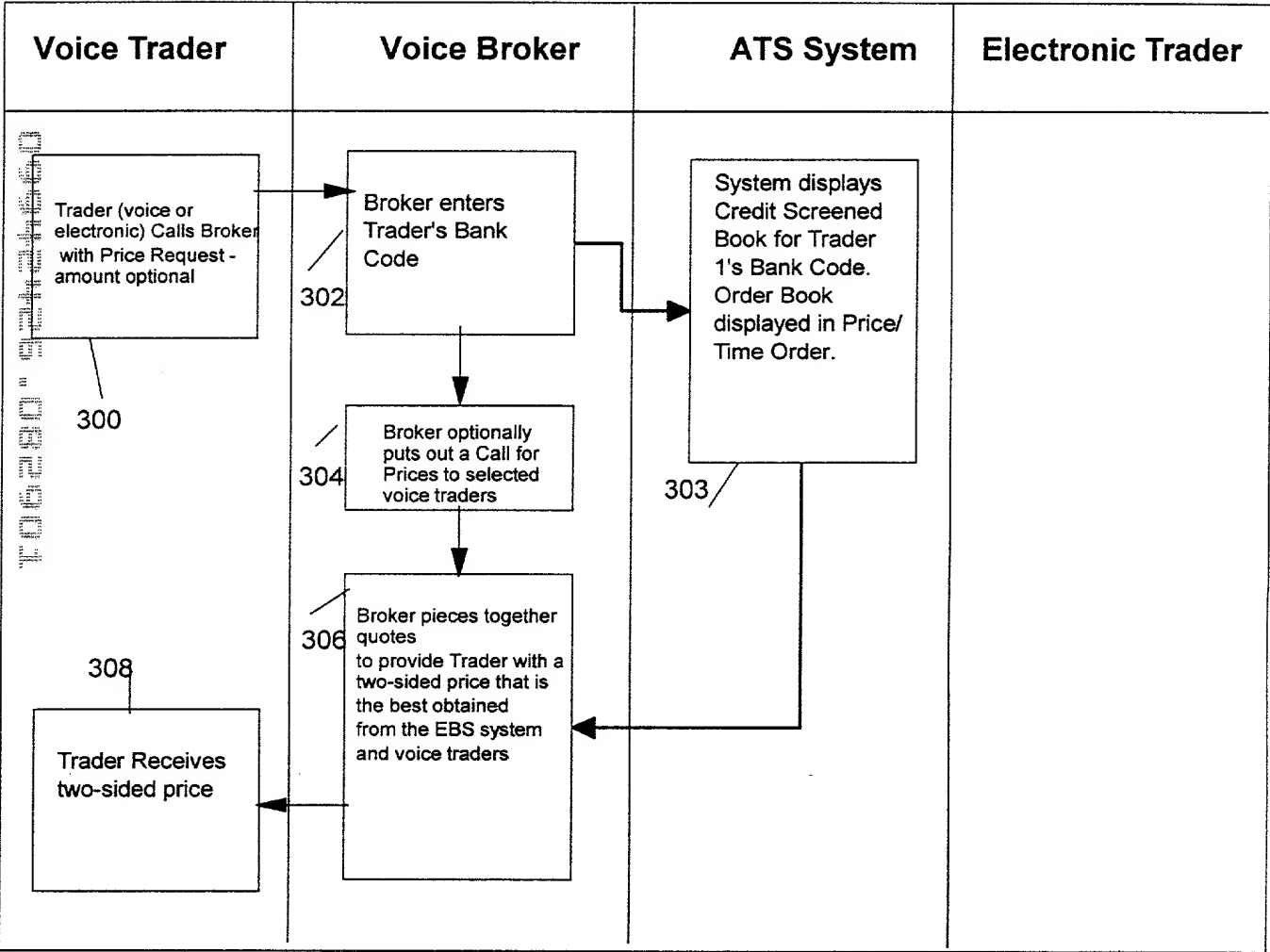


Figure 14

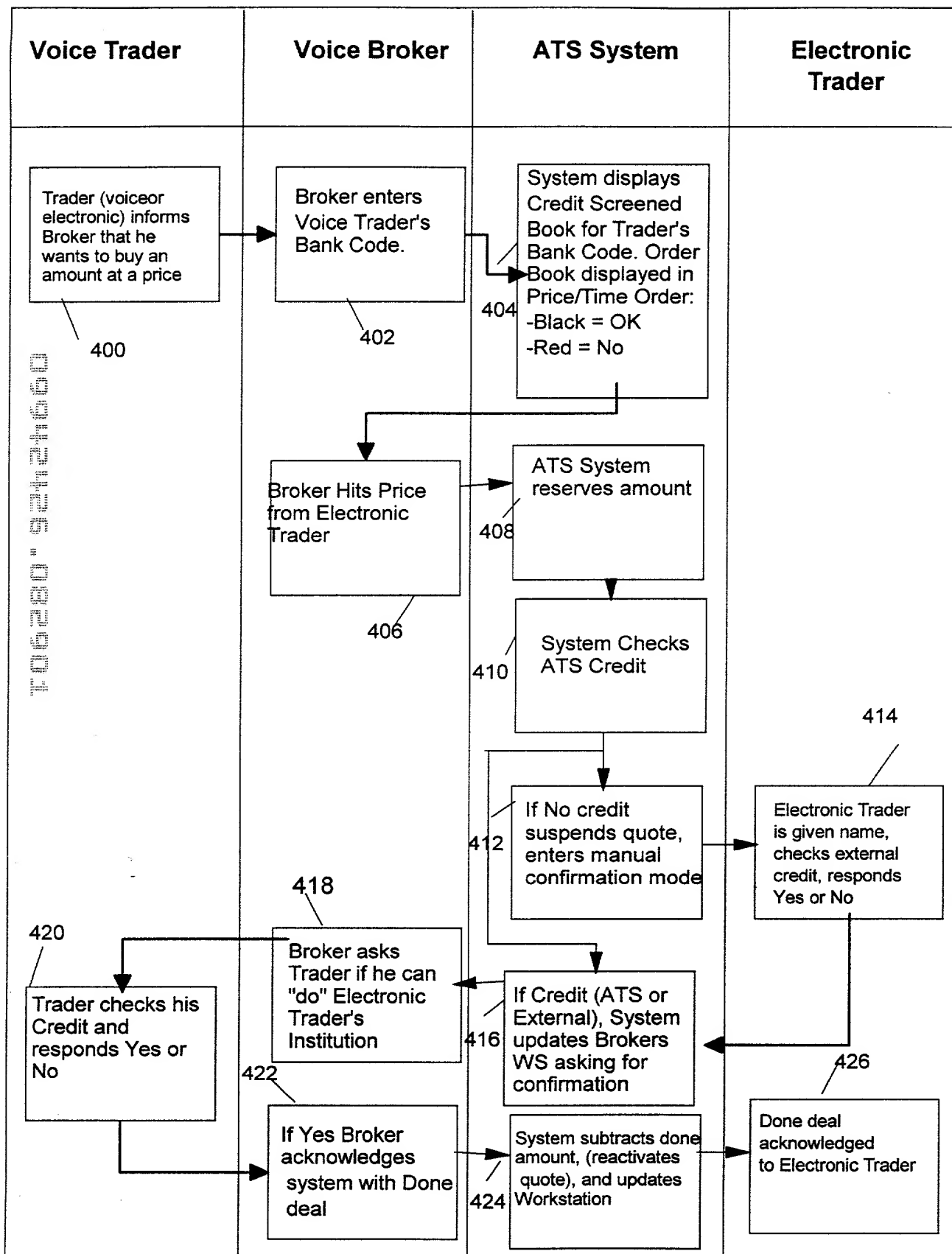


Figure 15

414

EBS ABNL-FRA		Buy	Bid	Offer	Sell	Select All	Clear All	Off All
USD-Dec99 LIBOR 13-Dec-1999 15-Dec-1999 15-Mar-2000		5.	78 ⁵⁰	83 ⁰⁰	5.	CITL for 175? yes no 0 of 300 off: 11:44 5 7800 P off all 11:44 5.7800 G clear all 11:45 5 7800 G		
		78 ⁵⁰	78 ⁵⁰	83 ⁰⁰	83 ⁰⁰	100+	175	300
USD-L	EUR-L GBP-L	EBS Deals JPY-L				Trader Deals CHF-L		
Dec99	5 78 ⁵⁰ 83 ⁰⁰ 5 78 ⁵⁰ 83 ⁰⁰ 300 175 300	EBS Deals 11:45 JPY-L 1M0 0 9100 G 11:45 JPY-L 1S0 1 1900 G 11:45 JPY-L J00 0 7000 G 11:45 CHF-L 1D9 4 3625 G 11:45 JPY-L J00 0 7000 G 11:45 CHF-L J00 4 0800 G 11:45 USD-L 1M0 6 0400 G 11:45 GBP-L S00 7 5525 G 11:45 USD-L M00 5 8500 G 11:45 USD-L M00 5 8500 P 11:45 USD-L 1M0 6 0400 G 11:45 CHF-L 1S0 4 7000 G 11:45 USD-L D99 5 7800 G 11:45 USD-L J00 5 9725 G 11:45 JPY-L D99 0 6600 P 11:45 JPY-L J00 0 7000 P 11:45 JPY-L 1M0 0 9100 P				Trader Deals 11:39 S 100 5.8525 CITN USD-LM00 11:39 S 125 5.8525 UBSN USD-LM00 11:39 S 100 5.9725 UBSN USD-LS00 11:39 B 100 6.1625 UBSN USD-L1J0 11:39 B 200 5.8025 UBSN USD-LD99 11:39 B 100 5.8025 CITN USD-LD99 11:39 B 100 6.0225 CITN USD-L1D9 11:39 B 100 5.9875 UBSN USD-LJ00 11:39 B 50 5.9875 CITN USD-LJ00 11:40 B 150 5.9875 UBSN USD-LJ00 11:23 S 300 6.0250 CITK USD-LS00 11:40 B 150 5.9875 UBSN USD-LJ00		
Mar00	5 85 ⁰⁰ 90 ²⁵ 5 85 ⁰⁰ 90 ²⁵ 275 175							
Jun00	5 97 ⁰⁰ 02 ⁵⁰ 6 97 ⁰⁰ 02 ⁵⁰ 200 200							
Sep00	5 97 ⁰⁰ 02 ⁵⁰ 6 97 ⁰⁰ 02 ⁵⁰ 150 75							
Dec01	6 00 ⁵⁰ 05 ²⁵ 6 00 ⁵⁰ 05 ²⁵ 75 175							
Mar01	6 04 ⁰⁰ 1 6 04 ⁰⁰ 1 300							
Jun01	6 14 ²⁵ 19 ²⁵ 6 14 ²⁵ 19 ²⁵ 225 225							
Sep01	6 07 ⁰⁰ 12 ⁵⁰ 6 07 ⁰⁰ 12 ⁵⁰ 225 100							
USD-LIBOR								
300								
300								
		Notices				Quote Overview 11:49 B 0:200 5.8300 USD-L D99 432		

FIGURE 16

106220" 92421600

440

EBS ABNL-FRA		Buy	Bid	Offer	Sell	Select All	Clear All	Off All
USD-Dec99 LIBOR		5.	78 ⁵⁰	83 ⁰⁰	5.	Offer	Libor	USD
13-Dec-1999		78 ⁵⁰	78 ⁵⁰	83 ⁰⁰	83 ⁰⁰	CITL for:	175	11:44 5 7800 P
15-Dec-1999		100+	175	300	100+	300 @	5. 83 ⁰⁰	11:44 5 7800 G
15-Mar-2000								11:45 5 7800 G
USD-L	EUR-L GBP-L	EBS Deals JPY-L				Trader Deals CHF-L		
Dec99	5. 78 ⁵⁰ 83 ⁰⁰ 83 ⁰⁰	EBS Deals				Trader Deals		
Mar00	5. 85 ⁰⁰ 90 ²⁵ 275 175	11:45 JPY-L 1M0 0 9100 G				11:39 S 100 5 8525 CITN USD-LM00		
Jun00	5. 97 ⁰⁰ 02 ⁵⁰ 200 200	11:45 JPY-L 1S0 1 1900 G				11:39 S 125 5 8525 UBSN USD-LM00		
Sep00	5. 97 ⁰⁰ 02 ⁵⁰ 150 75	11:45 JPY-L J00 0 7000 G				11:39 S 100 5 9725 UBSN USD-LS00		
Dec01	6. 00 ⁵⁰ 05 ²⁵ 75 175	11:45 CHF-L 1D9 4 3625 G				11:39 B 100 6 1625 UBSN USD-LJ00		
Mar01	6. 04 ⁰⁰ 300	11:45 JPY-L J00 0 7000 G				11:39 B 200 5 8025 UBSN USD-LD99		
Jun01	6. 14 ²⁵ 19 ⁷⁵ 225 225	11:45 CHF-L J00 4 0800 G				11:39 B 100 5 8025 CITN USD-LD99		
Sep01	6. 07 ⁰⁰ 12 ⁵⁰ 225 100	11:45 USD-L 1M0 6 0400 G				11:39 B 100 6 0225 CITN USD-L1D9		
USD-LIBOR		11:45 USD-L S00 7 5525 G				11:39 B 100 5 9875 UBSN USD-LJ00		
300	300	11:45 USD-L M00 5 8500 P				11:39 B 50 5 9875 CITN USD-LJ00		
		11:45 USD-L 1M0 6 0400 G				11:40 B 150 5 9875 UBSN USD-LJ00		
		11:45 CHF-L 1S0 4 7000 G				11:23 S 300 6 0250 CITN USD-LS00		
		11:45 USD-L D99 5 7800 G				11:40 B 150 5 9875 UBSN USD-LJ00		
		11:45 USD-L J00 5 9725 G						
		11:45 JPY-L D99 0 6600 P				Quote Overview		
		11:45 JPY-L J00 0 7000 P				11:49 B 0/300 5 8300 USD-L D99		
		11:45 JPY-L 1M0 0 9100 P						
		Notices						

FIGURE 17

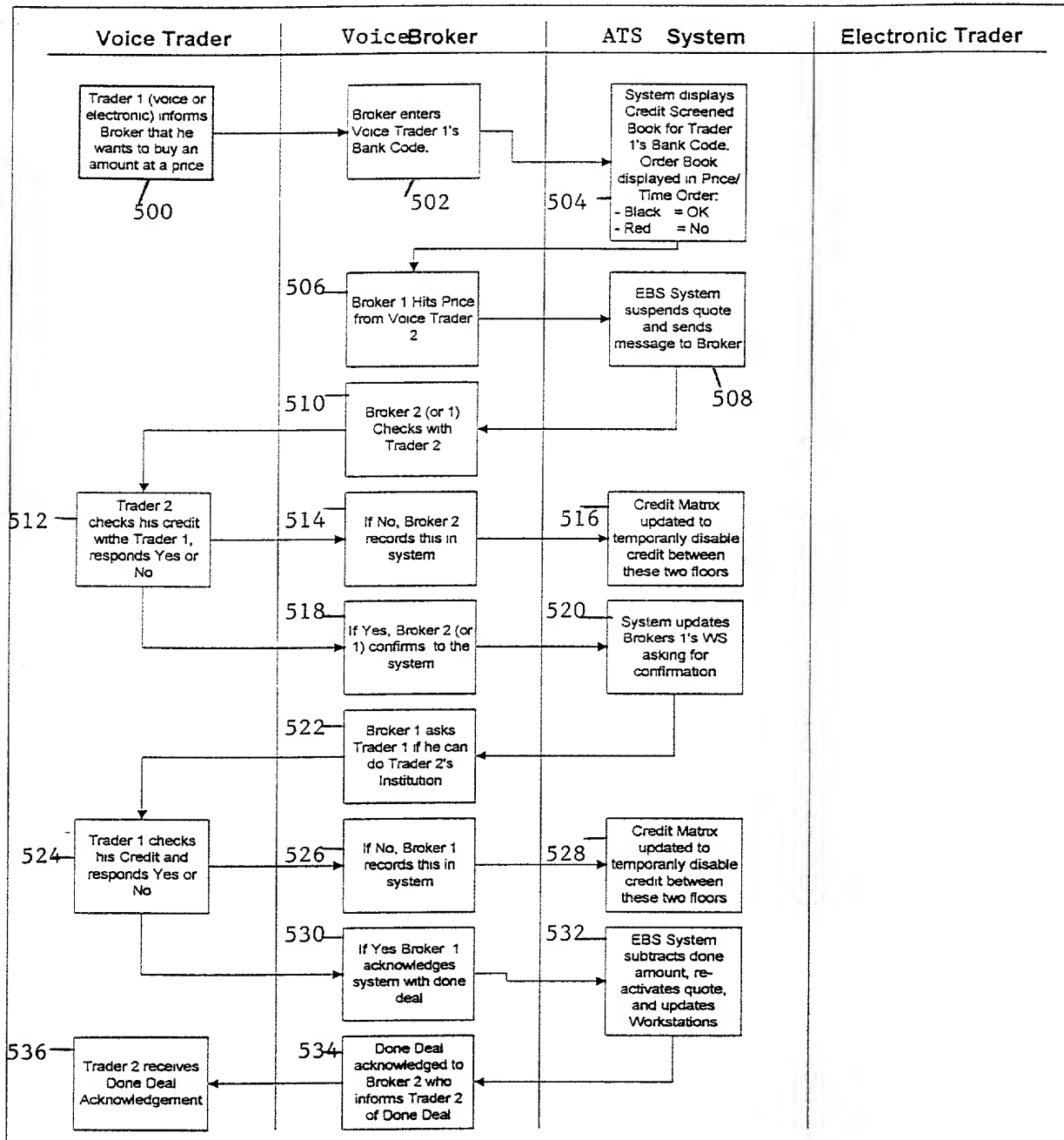


FIGURE 18

06942436-082901

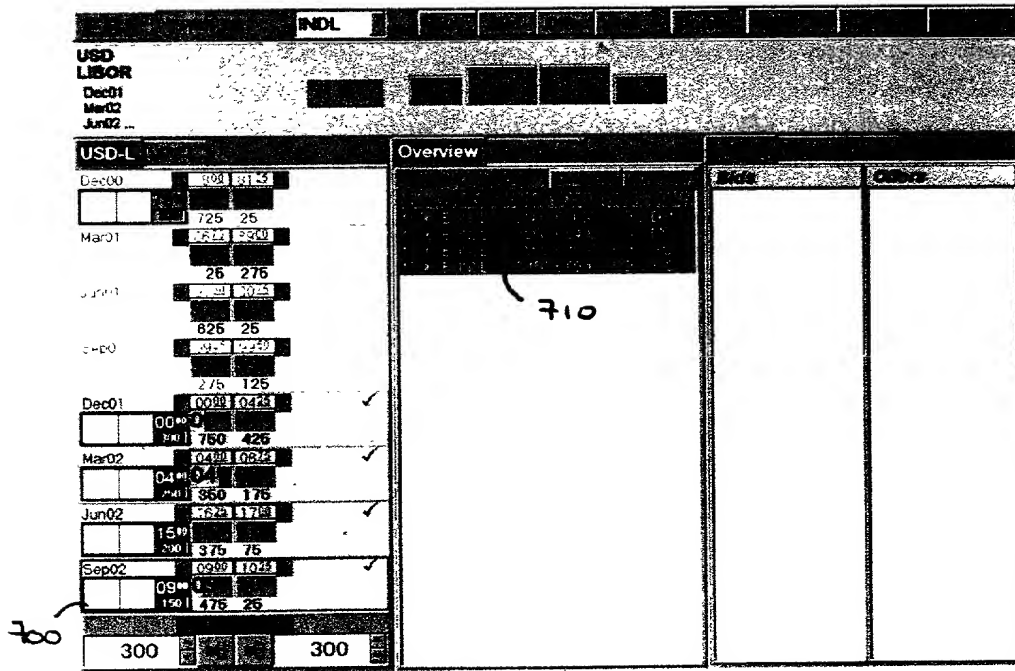


FIGURE 20